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இலங்கை மத்திய வங்கி
CENTRAL BANK OF SRI LANKA

Public Debt Department
Government Securities Secondary Market Trade Summary* 05.01.2017

Indicators	05.01.2017	04.01.2017
Total Turnover (Rs.Mn)	5,384	16,596
No of Trades	9	58
No of Securities Traded	6	14
No of Participants	8	18

No	ISIN	Tenure	Opening Yield %	Closing Yield %	Highest Yield %	Lowest Yield %	Weighted Average Yield %	Volume Rs. Mn	No of Trades	Security Type
1	LKA36418A059	364 Days	10.07	10.07	10.07	10.07	10.07	1,000	1	Tbill
2	LKB00819K017	3 Years	11.80	11.72	11.80	11.72	11.78	1,094	2	TBond
3	LKB00521C016	4 Years	12.00	12.00	12.00	12.00	12.00	50	1	TBond
4	LKB00821H019	5 Years	12.05	12.17	12.17	12.05	12.14	2,690	2	TBond
5	LKB01026H014	10 Years	12.35	12.30	12.35	12.30	12.33	500	2	TBond
6	LKB01530E152	13 Years	12.45	12.45	12.45	12.45	12.45	50	1	TBond

*Represents (a) Inter Dealer Direct Participant (DDP) transactions (b) Transactions between DDP and Non DDP entities above Rs.50 Mn, as reported through Bloomberg Electronic Trading Platform.

Yield Curve and Trade Volume 05.01.2017

